

MA-412

Complex Analysis

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Contents

0	Preliminaries	2
1	Branch of Log and Power function	5
1.1	Branch of Log	5
1.2	Power functions	6
2	Differentiability and Power series	7
2.1	Differentiability	7
2.2	Power series	9
3	Complex integration	12
3.1	Line integral	12
3.2	Simple Closed Curve	15
4	Cauchy Goursat Theorem	20
5	NotAssigned	27

Chapter 0

Preliminaries

Definition 0.1 (Region). An open, connected subset of \mathbb{C} is called domain or region.

$$D(a, r) = \{z \in \mathbb{C} \mid |z - a| < r\}$$
$$\{z \in \mathbb{C} \mid r < |z - a| < R\} \rightarrow \text{annulus}$$

Definition 0.2 (Exponential function). $\exp(z) : \mathbb{C} \rightarrow \mathbb{C}$

$$e^z = e^x(\cos(y) + i\sin(y))$$
$$e^{z_1+z_2} = e^{z_1}.e^{z_2}, 0 \notin \text{Rng}(\exp(z))$$
$$|e^{ix}| = 1 \quad (\forall x \in \mathbb{R})$$
$$e^z = 1 \text{ iff } z = 2n\pi i, \quad n \in \mathbb{Z}$$
$$e^{z_1} = e^{z_2} \text{ iff } z_1 = z_2 + 2n\pi i$$

Definition 0.3 (Argument). $\arg(z) : \mathbb{C} \setminus \{0\} \rightarrow \mathbb{C}$

$$\arg(z) = \theta \quad (\text{Angle made wrt positive real axis})$$
$$\arg(z) \text{ for } z \in \mathbb{C} \setminus \{0\} \text{ is multivalued function}$$
$$\arg(z) : \mathbb{C} \setminus \{0\} \rightarrow (\alpha, \alpha + 2\pi] \text{ or } [\alpha, \alpha + 2\pi) \text{ is well-defined } (\forall \alpha \in \mathbb{R})$$

Definition 0.4 (Principal value). $Arg(z) = \theta$ ($-\pi < \theta \leq \pi$)
 $arg(z) = \{Arg(z) + 2n\pi : n \in \mathbb{Z}\}$

Definition 0.5 (Complex Log). For $z \in \mathbb{C} \setminus \{0\}$, define:

$$\log(z) = \log(|z|) + iarg(z)$$

Notice that \log is multivalued

Whenever $arg(z)$ is well-defined (i.e $Rng(arg(z)) = [\alpha, \alpha + 2\pi)$ or $(\alpha, \alpha + 2\pi]$)
 $\Rightarrow \log(z)$ is well defined

$$\begin{aligned} Log(z) &= \log(|z|) + i.Arg(z) \text{ (principal log)} \\ \log(z) &= Log(z) + 2n\pi i \end{aligned}$$

Lemma 0.6. For $z \in \mathbb{C} \setminus \{0\}$, the values of $\log(z)$ are the complex numbers ω such that $e^\omega = z$

Proof. Do it on your own!

□

Definition 0.7 (Limit). $f : E \subseteq \mathbb{C} \rightarrow \mathbb{C}$

$$\lim_{z \rightarrow z_0} f(z) = l$$

$$\forall \epsilon > 0, \exists \delta > 0 \text{ such that } 0 < |z - z_0| < \delta \Rightarrow |f(z) - l| < \epsilon$$

$$z \in (B(z, z_0) \setminus \{0\}) \cap E \Rightarrow f(z) \in B(l, \epsilon)$$

Proposition 0.8 (Sequential criteria for limit). A function $f : E \subseteq \mathbb{C} \rightarrow \mathbb{C}$ has a limit point l as $z \rightarrow z_0$ iff $f(z_n) \rightarrow l$ for every sequence $\{z_n\} \subset E \setminus \{z_0\}$ with $z_n \rightarrow z_0$ as $n \rightarrow \infty$

Theorem 0.9. If $f : E \subset \mathbb{C} \rightarrow \mathbb{C}$ has a limit at z_0 , then f is bounded near z_0

Definition 0.10 (Continuity). $f : E \subseteq \mathbb{C} \rightarrow \mathbb{C}$

f is continuous at $z_0 \in E$ if for every basic neighbourhood V of $f(z_0)$, there is a basic neighbourhood U of z_0 such that $f(U) \subset V$. Let $V = B(f(z_0), \epsilon)$ & $U = B(z_0, \delta)$,

$$z \in B(z_0, \delta) \Rightarrow f(z) \in B(f(z_0), \epsilon)$$

$$|z - z_0| < \delta \Rightarrow |f(z) - f(z_0)| < \epsilon$$

$$\text{Then, } z \in B(z_0, \delta) \setminus \{z_0\} \Rightarrow f(z) \in B(f(z_0), \epsilon)$$

$$\lim_{z \rightarrow z_0} f(z) = f(z_0)$$

Prove: Let $f : G \rightarrow \mathbb{C}$ such that $f = u + iv$ (where $u, v : G \rightarrow \mathbb{R}$)

f is continuous at a point z_0 iff u, v are continuous at z_0

Chapter 1

Branch of Log and Power function

$$\text{Arg} : \mathbb{C} \setminus \{0\} \rightarrow (-\pi, \pi]$$

$$\text{Log}(z) = \log(|z|) + i \cdot \text{Arg}(z) \text{ (defined on } \mathbb{C} \setminus \{0\})$$

$$\text{Log}(z) \text{ is continuous on } \mathbb{C} \setminus (-\infty, 0] \text{ as } \text{Arg}(z) \text{ is continuous on } \mathbb{C} \setminus (-\infty, 0]$$

§1.1. Branch of Log

Definition 1.1 (Branch of Log). Let $G \subset \mathbb{C}$ be a region. A continuous function $f : G \rightarrow \mathbb{C}$ is called a branch of logarithm in G if:

$$e^{f(z)} = z \quad (\forall z \in G) (\Rightarrow 0 \notin G)$$

$$e^{\text{Log}(z)} = z \quad (\forall z \in \mathbb{C} \setminus \{0\})$$

But $\text{Log}(z)$ isn't continuous on $\mathbb{C} \setminus \{0\}$

Therefore, $\text{Log}(z)$ is a branch of log in $\mathbb{C} \setminus (-\infty, 0]$

$$f_k = \text{Log}(z) + 2k\pi i, \quad k \in \mathbb{Z}$$

$$e^{f_k(z)} = z \quad (\text{Each } f_k \text{ is a branch of log in } G)$$

Theorem 1.2. Let $f : G \rightarrow \mathbb{C}$ be a branch of log. Then $g : G \rightarrow \mathbb{C}$ is a branch of log iff $g(z) = f(z) + 2k\pi i$ (for some $k \in \mathbb{Z}$)

Proof. (\Rightarrow) if f is a branch of \log , then so is g

(\Leftarrow) Let $g : G \rightarrow \mathbb{C}$ be a branch of \log .

Then, (i) g is continuous

(ii) $e^{g(z)} = z, \forall z \in G$

Since $f : G \rightarrow \mathbb{C}$ is a branch of \log , we have,

(i) f is continuous

(ii) $e^{f(z)} = z, \forall z \in G$

$e^{g(z)} = z = e^{f(z)} (\forall z \in G)$

$\Rightarrow g(z) = f(z) + 2k(z)\pi i$ (k depends on z)

$k : G \subset \mathbb{C} \rightarrow \mathbb{Z}$

$k(z) = \frac{1}{2\pi i}(g(z) - f(z))$ (k is continuous)

Since G is connected, $\text{Img}(k)$ is connected (subset of \mathbb{Z})

$\Rightarrow k(z)$ is constant

Hence, the claim follows. □

Definition 1.3 (Unit disk in \mathbb{C}). $D = \{z \in \mathbb{C} : |z| < 1\}$

$0 \in D$, hence D cannot be a branch of \log .

$D \setminus \{0\}$ isn't a branch of \log . (Why?)

$\text{Log}(z) : \mathbb{C} \setminus (-\infty, 0] \rightarrow \mathbb{C}$

The half-line is called a branch-cut for any member of $\{\text{Log}(z) + 2k\pi i : k \in \mathbb{Z}\}$

Question: How do you make a branch-cut to define a branch of $\text{Log}(z + i - 1)$?

§1.2. Power functions

Definition 1.4 (Power function). Let $\alpha \in \mathbb{C}$. We define z^α to be the multi-valued function:

$$\begin{aligned} z^\alpha &= e^{\alpha \log(z)} = e^{\alpha(\log(|z|) + i \arg(z))} \\ &= e^{\alpha(\text{Log}(z) + 2k\pi i)} \\ &= e^{\alpha \text{Log}(z)} \cdot e^{2\pi i k \alpha} \quad (z \neq 0, k \in \mathbb{Z}) \end{aligned}$$

Let $\alpha = n \in \mathbb{N}$. Then $z^\alpha = e^{n \text{Log}(z)}$ which is single-valued.

Chapter 2

Differentiability and Power series

§2.1. Differentiability

Definition 2.1. Let $\Omega \subseteq \mathbb{C}$ and $f : \Omega \rightarrow \mathbb{C}$. Then f is said to be differentiable at $z_0 \in \Omega$ if,
 $f'(z_0) = \lim_{z \rightarrow z_0} \frac{f(z) - f(z_0)}{z - z_0}$ exists

Example 2.2. $f(z) = \bar{z}$ isn't differentiable at any point in \mathbb{C} .

Proposition 2.3. Cauchy-Riemann equations: Let $f : \Omega \rightarrow \mathbb{C}$ be differentiable at $z_0 = x_0 + iy_0$. Then,

$$\frac{\partial u}{\partial x}(x_0, y_0) = \frac{\partial v}{\partial y}(x_0, y_0)$$

$$\frac{\partial u}{\partial y}(x_0, y_0) = -\frac{\partial v}{\partial x}(x_0, y_0)$$

Further,

$$f'(z_0) = \frac{\partial u}{\partial x}(x_0, y_0) + i \frac{\partial v}{\partial x}(x_0, y_0)$$

Note that the last equation only has partial derivatives wrt x .

Proof. In the differential, approach the origin once through the real axis and then the imaginary axis to get some equations \square

Definition 2.4 (Holomorphic/Analytic Function). A function is said to be **holomorphic** or **analytic** at z_0 if it is differentiable in a neighbourhood of z_0 . If a function is analytic at a point, it is called a *regular* point for the function

Definition 2.5 (Entire function). If a function f is analytic at every point in $\mathbb{C} \Rightarrow f$ is entire.

Example 2.6. 1. $f(z) \rightarrow$ polynomial in \mathbb{C}

2. $f(z) = \frac{1}{z} \rightarrow$ not an entire function (differentiable at every point on $\mathbb{C} \setminus \{0\}$)

Proposition 2.7. If f and g are differentiable at $z_0 \in \Omega \subset \mathbb{C}$, then so are:
(i) $f + g$, (ii) fg , (iii) f/g ($g(z_0) \neq 0$)

Proof. Trivial \square

Theorem 2.8 (Chain Rule). $f : \Omega \rightarrow U$, $g : U \rightarrow \mathbb{C}$ are holomorphic at z_0 and $f(z_0)$ respectively.

Then $g \circ f : \Omega \rightarrow \mathbb{C}$ is holomorphic at z_0 and $(g \circ f)'(z_0) = g'(f(z_0)) \cdot f'(z_0)$

Proof. Let $h = (g \circ f)$

$$\begin{aligned} h'(z_0) &= \lim_{z \rightarrow z_0} \frac{g(f(z)) - g(f(z_0))}{z - z_0} \\ &= \lim_{z \rightarrow z_0} \frac{g(f(z)) - g(f(z_0))}{f(z) - f(z_0)} \cdot \frac{f(z) - f(z_0)}{z - z_0} \\ &= \lim_{f(z) \rightarrow f(z_0)} \frac{g(f(z)) - g(f(z_0))}{f(z) - f(z_0)} \cdot \lim_{z \rightarrow z_0} \frac{f(z) - f(z_0)}{z - z_0} = g'(f(z_0)) f'(z_0) \quad (\text{Using continuity of } f) \end{aligned}$$

\square

§2.2. Power series

Definition 2.9 (Power series). A series of the form $\sum_0^\infty a_n(z - z_0)^n$ ($a_n, z, z_0 \in \mathbb{C}$; z_0 is center)

Theorem 2.10 (Radius of convergence). Given a power series $\sum_{n=0}^\infty a_n(z)^n$, $\exists R \in [0, \infty) \cup \{\infty\}$ such that:

1. the series converges absolutely ($\forall z \in B(0, R)$; the disk of convergence)
2. diverges $\forall z$ such that $|z| > R$
- 3.

$$R = \frac{1}{\limsup |a_n|^{\frac{1}{n}}}$$

(Convention: $\frac{1}{0} = +\infty$, $\frac{1}{\infty} = 0$)

Proof. Theorem 2.5 in Stein-Shakarchi Complex Analysis □

Theorem 2.11. The power series $f(z) = \sum_{n=0}^\infty a_n z^n$ defines a holomorphic function (in its disk of convergence)

Derivative of f is obtained by differentiation of each term:

$$f'(z) = \sum_{n=0}^\infty n a_n z^{n-1}$$

f' has same disk of convergence

Proof. Theorem 2.6 in Stein-Shakarchi Complex Analysis □

Remark 2.12. A power series is infinitely differentiable (analytic) in its disk of convergence

$$\Rightarrow f(z) = \sum a_n z^n = \sum_{k=0}^\infty \frac{f^k(0)}{k!} z^k$$

Proposition 2.13. Let $\Omega_1, \Omega_2 \subset \mathbb{C}$ be domains and let $f : \Omega_1 \rightarrow \mathbb{C}$, $g : \Omega_2 \rightarrow \mathbb{C}$ be continuous function such that $f(\Omega_1) \subseteq \Omega_2$ and that $g(f(z)) = z$ ($\forall z \in \Omega_1$). If

g is differentiable on Ω_2 and if $g'(w) \neq 0$ ($\forall w \in \Omega_2$), then f is differentiable and $f'(z) = \frac{1}{g'(f(z))}$ ($\forall z \in \Omega_1$)

Proof. Use the differentiability of g and the continuity of f to get the result □

Theorem 2.14. A branch of logarithm is analytic and its derivative is $\frac{1}{z}$.

Proof. Let f be a branch of log. Define $g(z) = e^z$. Then $g(f(z)) = z$. ($e^{f(z)} = z$) □

Lemma 2.15. Let $f : \Omega \rightarrow \mathbb{C}$. Then f is differentiable at $z_0 \in \Omega$ iff $\exists a \in \mathbb{C}$ such that $f(z_0 + h) - f(z_0) = ah + h\psi(h)$ ($\lim_{h \rightarrow 0} \psi(h) = 0$)

Proof. Use the definition of differentiability of a multivariable function □

Theorem 2.16. Let $\Omega \subset \mathbb{C}$ be a domain and let $f = u + iv$ is a function from Ω to \mathbb{C} .

Then f is analytic at $z_0 \in \Omega$ iff the partial derivatives exist, are continuous and satisfy Cauchy-Riemann equations.

Proof. \Rightarrow If f is analytic at z_0 , then partial derivatives are continuous and satisfy the Cauchy-Riemann equations (follows from theorem 3.2)

\Leftarrow Let $\tilde{f} : \Omega \subseteq \mathbb{R}^2 \rightarrow \mathbb{R}^2$ be defined as $\tilde{f} = (u, v)$

\tilde{f} is differentiable at $z_0 = (x_0, y_0)$

(to complete) (Refer to Theorem 2.4 in stein-shakarchi) □

Definition 2.17. For domain Ω , $H(\Omega)$ is the collection of all analytic functions from $\Omega \rightarrow \mathbb{C}$

Proposition 2.18. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ such that $f \in H(\Omega)$. If D is a disk with center at $z_0 \in \Omega$ and if $\bar{D} \subseteq \Omega$, then f has a power series:

$$f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n \quad (\forall z \in D)$$

$$\text{where } a_n = \frac{f^{(n)}(z_0)}{n!}, \quad (n \in \mathbb{N})$$

Proof. Differentiate the power series repeatedly (Use Theorem 3.2) □

Example 2.19. 1. $\sum_{n=1}^{\infty} n z^n < \infty$ (converges $\forall z \in B(0, 1)$; doesn't converge for $|z|=1$)

2. $\sum_{n=1}^{\infty} \frac{z^n}{n^2} < \infty$ (converges $\forall z \in B(0, 1)$; converges for $|z|=1$)

3. $\sum_{n=1}^{\infty} \frac{z^n}{n} < \infty$ (converges for $|z| < 1$; diverges otherwise)

4. $f(z) = e^z \Rightarrow f'(z) = e^z$ (by definition of e^z)

Consider $g(z) = \sum_{n=1}^{\infty} \frac{z^n}{n!}$

$g(z)$ is an entire function (Why?)

Note that $f^{(k)}(0) = 1 \Rightarrow a_k = \frac{f^{(k)}(0)}{k!} = \frac{1}{k!} \Rightarrow f(z) = g(z)$

Chapter 3

Complex integration

Definition 3.1 (Path). A **path** or a **curve** is a continuous function, $\gamma : [a, b] \rightarrow \mathbb{C}$ ($\text{Rng}(\gamma) \subset \mathbb{C}$)

$\gamma(a)$: initial point of path; $\gamma(b)$: endpoint of path
 $[a, b]$: parameter interval

Definition 3.2. γ is said to be:

1. closed if $\gamma(a) = \gamma(b)$
2. smooth or C^1 if γ is differentiable and γ' is continuous
3. simple if γ is one-one
4. simple closed if $\gamma(a) = \gamma(b)$ and γ is one-one on (a, b)
5. piecewise smooth if there are finitely many points $s_0, s_1 \dots s_n \in [a, b]$ with $a = s_0 < s_1 < s_2 \dots < s_n = b$ such that the restriction of γ to each (s_i, s_{i+1}) is smooth.

$-\gamma$ or γ^{-1} is defined by $\gamma^{-1}(t) = \gamma(a + b - t)$

$\phi : [0, 1] \rightarrow [a, b]$ defined as: $\phi(t) = a + (b - a)t$ (one-one and differentiable)

§3.1. Line integral

$f : [a, b] \rightarrow \mathbb{C}$: continuous

$f = u + iv$, where $u, v : [a, b] \rightarrow \mathbb{R}$

Define $\int_a^b f(t)dt = \int_a^b u(t)dt + i \int_a^b v(t)dt$

Properties:

1. $\int_a^b c \cdot f(t)dt = c \cdot \int_a^b f(t)dt$
2. $|\int_a^b f(t)dt| \leq \int_a^b |f(t)|dt$

Length of a smooth curve: Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a smooth curve.

$$L(\gamma) = \int_a^b |\gamma'(t)|dt$$

$$= \int_a^b \sqrt{\gamma_1'(t)^2 + \gamma_2'(t)^2}dt \quad (\gamma(t) = \gamma_1(t) + i\gamma_2(t))$$

If $\gamma : [a, b] \rightarrow C$ is piecewise smooth then $L(\gamma)$ is the sum of the length of its smooth parts.

Definition 3.3 (Orientation). A curve γ is *positively* oriented if traversed in anti-clockwise direction else is *negatively* oriented.

Example 3.4. 1. $\gamma(t) = re^{it}$, ($t \in [0, 2\pi]$) ($r > 0$: simple, smooth curve);
 $L(\gamma) = \int_0^{2\pi} |ire^{it}|dt = r(2\pi)$

2. $\gamma(t) = e^{it}$, ($t \in [0, 4\pi]$): closed, smooth, traverses the unit circle twice in the positive direction

Definition 3.5 (integration over paths). $\gamma[a, b] \rightarrow \mathbb{C}$ is a smooth curve and $f : \gamma \rightarrow \mathbb{C}$: continuous

$$\int_{\gamma} f(z)dz = \int_a^b f(\gamma(t))\gamma'(t)dt = \int_a^b g(t)dt$$

$$(g(t) = f(\gamma(t))\gamma'(t) \text{ where } g : [a, b] \rightarrow \mathbb{C})$$

Let $[a_1, b_1]$ be any closed interval. Then $\exists \phi : [a_1, b_1] \rightarrow [a, b]$ (one-one, differentiable and $\phi(a_1) = a$; $\phi(a_2) = b$)

$\phi[a_1, b_1] \rightarrow \mathbb{C}$: smooth

$$\int_{a_1}^{b_1} f(\gamma_1(t)) \cdot \gamma_1'(t)dt \quad (= \int_{\gamma_1} f(z)dz)$$

$$= \int_{a_1}^{b_1} f(\gamma(\phi(t))) \cdot \phi'(t)dt$$

$$= \int_{\gamma} f(\gamma(s))\gamma'(s)ds = \int_{\gamma} f(z)dz \quad (\phi(t) = s)$$

If γ is piecewise smooth, the integral can be split into the sum of its smooth components:

if $\gamma = \gamma_1 + \gamma_2 \cdots + \gamma_n$, then $\int_{\gamma} f = \int_{\gamma_1} f + \cdots + \int_{\gamma_n} f$.

Note that γ_i 's are smooth.

Proposition 3.6. If f and g are continuous on a smooth curve γ , then

1. $\int_{\gamma} \alpha f + \beta g = \alpha \int_{\gamma} f + \beta \int_{\gamma} g$
2. $\int_{\gamma^-} f = - \int_{\gamma} f$
3. $|\int_{\gamma} f(z) dz| \leq \|f\|_{\infty, \gamma} L(\gamma) \quad (\|f\|_{\infty, \gamma} = \sup_{z \in \{\gamma\}} |f(z)|)$

Proof.

$$\begin{aligned} \left| \int_{\gamma} f \right| &= \left| \int_a^b f(\gamma(t)) \cdot \gamma'(t) dt \right| \leq \int_{\gamma} |f(\gamma(t)) \cdot \gamma'(t)| dt \\ &\leq \|f\|_{\infty, \gamma} \int_a^b |\gamma'(t)| dt \quad (L(\gamma) = \int_a^b |\gamma'(t)| dt) \end{aligned}$$

□

Examples:

(i) Let γ be the arc of a circle of radius 3 ($|z| = 3$) from 3 to $3i$.

Show that:

$$\left| \int_{\gamma} \frac{z+4}{z^3-1} dz \right| \leq \frac{21\pi}{52}$$

(ii) $\gamma : |z| = 2$ (traverse curve in positive direction)

Prove:

$$\left| \int_{\gamma} \frac{e^z dz}{z^2+1} \right| \leq \frac{4\pi e^2}{3}$$

Theorem 3.7 (Fundamental theorem of calculus). If $f : [a, b] \rightarrow \mathbb{R}$ has a primitive F , then $\int_a^b f(x) dx = F(b) - F(a)$ ($F'(x) = f(x), \forall x \in [a, b]$)

For complex case: Suppose $G \subset \mathbb{C}$ be a domain. If a continuous function $f : G \rightarrow \mathbb{C}$ has a primitive F on G and if γ is a smooth curve in G with initial and terminal points ω_1 and ω_2 respectively, then:

$$\int_{\gamma} f = F(\omega_1) - F(\omega_2)$$

Proof. Let $[a, b] \subset \mathbb{R}$ be a parameter interval for γ and $\gamma(a) = \omega_1; \gamma(b) = \omega_2$

Given $F'(z) = f(z)$ ($\forall z \in G$)

$$\begin{aligned}
\int_{\gamma} f &= \int_a^b f(\gamma(t)) \cdot \gamma'(t) dt = \int_a^b F'(\gamma(t)) \gamma'(t) dt \\
&= \int_a^b (F \circ \gamma)'(t) dt = F \circ \gamma(b) - F \circ \gamma(a) = F(\omega_2) - F(\omega_1)
\end{aligned}$$

□

Corollary 3.8. If γ is a closed curve (smooth), then

$$\int_{\gamma} f = 0$$

Proof. Follows from FTC

□

Corollary 3.9. If $f \in H(\Omega)$ for a region $\Omega \in \mathbb{C}$ and if $f' = 0$ on Ω , then f is a constant function.

Proof. Fix a point $\omega_0 \in \Omega$. It suffices to show that $f(\omega) = f(\omega_0), \forall \omega \in \Omega$

□

§3.2. Simple Closed Curve

Theorem 3.10 (Jordan-curve theorem). Every simple closed curve in \mathbb{C} divides the complex plane into two regions. One of these regions is bounded and the other is unbounded. The bounded region is called the interior of the curve.

Example 3.11. $G = \mathbb{C} \setminus \{0\}$

$f(z) = \frac{1}{z}$ on G , $\gamma : |z|=1$, $\gamma(t) = e^{it}$, ($t \in [0, 2\pi]$)

$$\int_{\gamma} f = \int_0^{2\pi} f(\gamma(t)) \cdot \gamma'(t) dt = \int_0^{2\pi} \frac{i \cdot e^{it}}{e^{it}} dt = 2\pi i \neq 0$$

Definition 3.12 (Winding number or index of a closed curve). Let γ be a closed curve on \mathbb{C} and let $\alpha \in \mathbb{C} \setminus \{\gamma\}$. The winding number of γ about α or the index of γ with respect to α is denoted by, $\eta(\gamma; \alpha)/Ind_\gamma(\alpha)$ defined by:

$$\eta(\gamma; \alpha) = \frac{1}{2\pi i} \int_{\gamma} \frac{dz}{z - \alpha}$$

Example 3.13. $\gamma : [0, 6\pi] \rightarrow \mathbb{C}$

$$\gamma(t) = a + re^{it}$$

$$\eta(\gamma; \alpha) = \frac{1}{2\pi i} \int_{\gamma} \frac{\gamma'(t)}{\gamma(t) - a} = \frac{1}{2\pi i} \int_{\gamma} \frac{1}{a + re^{it} - a} \cdot ire^{it} dt = 3$$

Theorem 3.14. Let γ be a smooth, closed curve in \mathbb{C} . Let $\alpha \in \mathbb{C} \setminus \{\gamma\}$. Then $\eta(\gamma; \alpha) \in \mathbb{Z}$.

Proof. $\phi : [0, 1] \rightarrow \mathbb{C}$

$$\phi = \frac{\gamma'(s)}{\gamma(s) - \alpha} \text{ and } g : [0, 1] \rightarrow \mathbb{C}, g(t) = \int_0^t \phi(s) ds$$

$$g(0) = 0 \text{ and } g(1) = \int_0^1 \phi(s) ds = \int_0^1 \frac{\gamma'(s)}{\gamma(s) - \alpha} ds = \int_{\gamma} \frac{dz}{z - \alpha}$$

Claim: $g'(t) = \phi(t)$

Proof: To show that $\lim_{h \rightarrow 0} \frac{g(t+h) - g(t)}{h} - \phi(t) = 0$

$$\frac{g(t+h) - g(t)}{h} - \phi(t) = \frac{1}{h} \int_t^{t+h} [\phi(t+h) - \phi(t)] ds \quad (\text{for } h > 0, \text{ similar for } h < 0)$$

Since ϕ is uniformly continuous on $[0, 1]$, $\forall \epsilon > 0$, $\exists \delta > 0$ such that

$$|s - t| < \delta \Rightarrow |\phi(s) - \phi(t)| < \epsilon$$

If $h < \delta$, then

$$\left| \frac{1}{h} \int_t^{t+h} [\phi(t+h) - \phi(t)] ds \right| \leq \frac{1}{h} \int_t^{t+h} |\phi(t+h) - \phi(t)| ds < \epsilon$$

Same thing holds if $h < 0$

$$\text{Therefore, } h < \delta \Rightarrow \left| \frac{g(t+h) - g(t)}{h} - \phi(t) \right| < \epsilon$$

Hence, $g' = \phi$

$$\text{Set } h(t) = e^{-g(t)}(\gamma(t) - \alpha)$$

We have, $h'(t) = e^{-g(t)}\gamma'(t) - e^{-g(t)}(\gamma(t) - \alpha)g'(t) = 0$

Hence, $h(t)$ is a constant function.

$$\begin{aligned} e^{-g(0)}(\gamma(0) - \alpha) &= e^{-g(1)}(\gamma(1) - \alpha) \\ \Rightarrow e^{-g(0)} &= e^{-g(1)} = 1 \quad (\text{As } \gamma \text{ is a closed curve}) \end{aligned}$$

hence $g(1) = 2k\pi i$ (for $k \in \mathbb{Z}$)

Therefore, $\int_{\gamma} \frac{dz}{z - \alpha} = 2k\pi i \Rightarrow \frac{1}{2\pi i} \int_{\gamma} \frac{dz}{z - \alpha} = k \in \mathbb{Z}$ □

Remark 3.15. The theorem is true if γ is a closed contour. (Prove it!)
(A contour is a piecewise smooth curve)

Theorem 3.16. Let γ be a closed contour and let $\alpha \in \mathbb{C} \setminus \{\gamma\}$. Then,
(a) the function $f_{\gamma} : \mathbb{C} \setminus \{\gamma\} \rightarrow \mathbb{Z}$ is continuous. ($\alpha \rightarrow \eta(\gamma; \alpha)$)
(b) f is constant on every component of $\mathbb{C} \setminus \{\gamma\}$

Proof. (a) Let $\alpha_0 \in \mathbb{C} \setminus \{\gamma\}$. Then the function $g : t \rightarrow |\alpha_0 - \gamma(t)|$ is continuous. g attains its infimum, say $s = \inf_{t \in [0,1]} g(t)$

If α is very close to α_0 , then $|\alpha - \gamma(t)| \geq \frac{s}{2}$. Then,

$$\begin{aligned} \left| \frac{1}{z - \alpha} - \frac{1}{z - \alpha_0} \right| &= \frac{|\alpha - \alpha_0|}{|z - \alpha||z - \alpha_0|} \leq \frac{2}{s^2} |\alpha - \alpha_0| \quad (z \in \gamma) \\ |f_{\gamma}(\alpha) - f_{\gamma}(\alpha_0)| &\leq \frac{1}{2\pi i} \int_{\gamma} \left| \frac{1}{z - \alpha} - \frac{1}{z - \alpha_0} \right| dz \\ &\leq \frac{2}{s^2} |\alpha - \alpha_0| \frac{1}{2\pi i} L(\gamma) = M(\alpha - \alpha_0) \quad (\text{Lipschitz continuous} \Rightarrow \text{continuous}) \end{aligned}$$

(b) Let V be a component, then $f(V)$ is connected in $\mathbb{Z} \Rightarrow f(V)$ is a constant $\in \mathbb{Z}$ □

Proposition 3.17. Let γ be a closed contour in \mathbb{C} . Then $\eta(\gamma; \alpha) = 0 \quad \forall \alpha$ in the unbounded component of $\mathbb{C} \setminus \{\gamma\}$

Proof. Since γ is closed and bounded, $\{\gamma\} \subseteq \bar{B}(0; R)$ for some $R > 0$.
Let $\alpha \in \mathbb{C} \setminus \bar{B}(0; R)$

$$|z - \alpha| \geq |\alpha| - |z| \geq |\alpha| - R$$

$$|\eta(\gamma; \alpha)| = \frac{1}{2\pi} \left| \int_{\gamma} \frac{dz}{z - \alpha} \right| \leq \frac{1}{2\pi} \int_{\gamma} \frac{dz}{|z - \alpha|} \leq \frac{1}{2\pi} \frac{1}{|\alpha| - R} L(\gamma)$$

One can find a large enough $|\alpha|$ to make $\eta(\gamma; \alpha) < 1$

Hence, $\eta(\gamma; \alpha) = 0$, when $|\alpha|$ is sufficiently large

Since, $\eta(\gamma; \alpha)$ is constant within a component, $\eta(\gamma, \beta) = 0$ ($\forall \beta$ in unbounded component)

□

Proposition 3.18. Let γ be a closed contour consisting of curves $\gamma_1, \dots, \gamma_n$. Then, $\eta(\gamma; \alpha) = \eta(\gamma_1; \alpha) + \dots + \eta(\gamma_n; \alpha)$ (Prove!)

Theorem 3.19 (Cauchy-Goursat theorem). Let $\Omega \subseteq \mathbb{C}$ be a domain and let $f \in H(\Omega)$. Then for any closed contour γ lying in the interior of Ω , $\int_{\gamma} f(z) dz = 0$

Proof. Step-I (Goursat's theorem):

When $\gamma = T$, a triangle

Let $T^{(0)} = T$

Let $\text{diam}(T^{(0)}) = d^{(0)}$ and $\text{peri}(T^{(0)}) = p^{(0)}$

$$\int_{T^{(0)}} f(z) dz$$

$$= \int_{T^{(1)}} f(z) dz + \int_{T^{(2)}} f(z) dz + \int_{T^{(3)}} f(z) dz + \int_{T^{(4)}} f(z) dz$$

$$\left| \int_{T^{(0)}} f(z) dz \right| \leq 4 \left| \int_{T^{(j)}} f(z) dz \right| \quad (\text{for some } j \in \{1, 2, 3, 4\})$$

Call this $T^{(j)}$ to be $T^{(1)}$ (suppose)

$$\text{diam}(T^{(1)}) = \frac{1}{2} \text{diam}(T^{(0)})$$

$$d^{(1)} = \frac{d^{(0)}}{2} \quad \text{and} \quad p^{(1)} = \frac{p^{(0)}}{2}$$

Do the same process with $T^{(1)}$ to get,

$$\left| \int_{T^{(1)}} f(z) dz \right| \leq 4 \left| \int_{T^{(2)}} f(z) dz \right|$$

Continuing,

$$\begin{aligned} \left| \int_{T^{(0)}} f(z) dz \right| &\leq 4^n \left| \int_{T^{(n)}} f(z) dz \right| \\ d^{(n)} &= \frac{d^{(0)}}{2^n} \text{ and } p^{(n)} = \frac{p^{(0)}}{2^n} \\ \Delta_n &= T^{(n)} \cup \text{Int}(T^{(n)}) \text{ (Int refers to interior of triangle)} \\ \Delta_0 &\supseteq \Delta_1 \supseteq \dots \Delta_n \supseteq \dots \text{ (nested compact sets)} \end{aligned}$$

$d^{(n)}$ tends to 0

Therefore, exists $z_0 \in \bigcap_{i=0}^{\infty} \Delta_n$

f is holomorphic at z_0

$$f(z_0 + h) - f(z_0) = hf'(z_0) + h\psi(h) \quad (\lim_{h \rightarrow 0} \psi(h) = 0)$$

$$\text{So, } f(z) - f(z_0) = (z - z_0)f'(z_0) + (z - z_0)\psi_1(h) \text{ where } \lim_{z \rightarrow z_0} \psi_1(z) = 0$$

$$\begin{aligned} &\Rightarrow \int_T f(z) dz \\ &= \int_T f(z_0) dz + \int_T (z - z_0)f'(z_0) dz + \int_T (z - z_0)\psi_1(z) dz = \int_T (z - z_0)\psi_1(z) dz \end{aligned}$$

Then,

$$\psi_1(z) = \frac{f(z) - f(z_0)}{z - z_0} - f'(z_0)$$

Let $\sup_{z \in T^{(n)}} |\psi_1(z)| = E_n$ ($E_n \rightarrow 0$ as $n \rightarrow \infty$)

$$\begin{aligned} &\left| \int_{T^{(n)}} f(z) dz \right| \\ &= \left| \int_{T^{(n)}} (z - z_0)\psi_1(z) dz \right| \leq \int_{T^{(n)}} |z - z_0| |\psi_1(z)| dz \\ &\leq d^{(n)} E_n p^{(n)} = \frac{d^{(0)} p^{(0)}}{4^n} E_n \\ &\left| \int_{T^{(0)}} f(z) dz \right| \leq 4^n \left| \int_{T^{(n)}} f(z) dz \right| \leq d^{(0)} p^{(0)} E_n \quad (\forall n) \end{aligned}$$

Take limit on both sides as $n \rightarrow \infty \Rightarrow \left| \int_{T^{(0)}} f(z) dz \right| = 0$

□

Chapter 4

Cauchy Goursat Theorem

The Cauchy-Goursat Theorem, which as the name of the chapter suggests, is central to this chapter. So we begin by first stating the theorem itself.

Theorem 4.1 (Cauchy-Goursat). If a function f is analytic at all points interior to and on a simple-closed contour C then $\int_C f(z) dz = 0$.

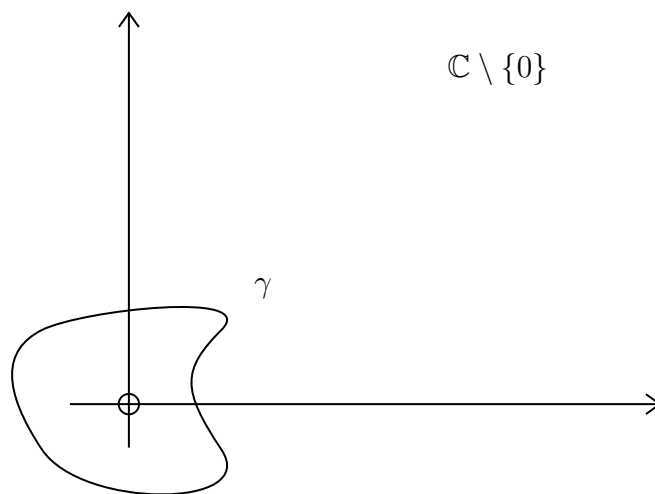
This theorem is rather hard to prove, so we will be building tools to deal with it for the remainder of the chapter.

Before moving ahead, we would like to define what a *simply connected* region is.

Definition 4.2 (Simply-connected Region). A domain D is said to be *simply connected* if every simple closed contour within it encloses points of D only. A domain D is said to be *multiply connected* if it is not simply connected.

A simple example for simply connected region would be \mathbb{C} itself. Any curve $\{\gamma\} \in \mathbb{C}$ can only contain points of \mathbb{C} itself.

Consider the space $\mathbb{C}^* = \mathbb{C} \setminus \{0\}$, it is multiply connected.

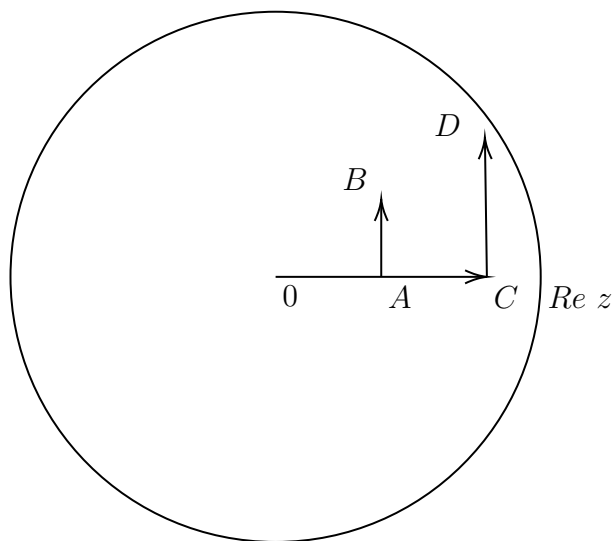


It is apparent that the curve contains $0 \notin \mathbb{C} \setminus \{0\}$

Let $\gamma_z := \text{OAB}$.

Define $F(z) = \int_{\gamma_z} f(z) dz$

Then, we have,



Since f is continuous at z ,

$f(w) = f(z) + \phi(w), w \in \text{BD}$

where $\lim_{w \rightarrow z} \phi(w) = 0$

Therefore,

$$w \rightarrow z, f(w) \rightarrow f(z)$$

Since $g(\omega) = \omega$ is a primitive for 1,

$$\int_{BD} d\omega = h$$

Therefore, (to complete proof)

- Remark 4.3.**
1. The above theorem holds if $f \in H(D)$ where $D \subset \mathbb{C}$ is any disk.
 2. Let $\Omega \subset \mathbb{C}$ be a disk in \mathbb{C} and if $f \in H(\Omega)$ then,

$$\int_{\gamma} f(z) dz = 0$$
for any closed contour $\gamma \subset \Omega$
 3. If $A \subset \mathbb{C}$ and f is holomorphic on A if there is an open set $A \subset U$ such that $f \in H(U)$
 4. If γ is an closed contour then f is said to be analytic on and inside γ if $f \in H(U)$

Definition 4.4 (Simply-connected). A domain $\Omega \subset \mathbb{C}$ is said to be *simply connected* if for every simple closed curve γ lying in Ω , $Int(\gamma) \subset \Omega$

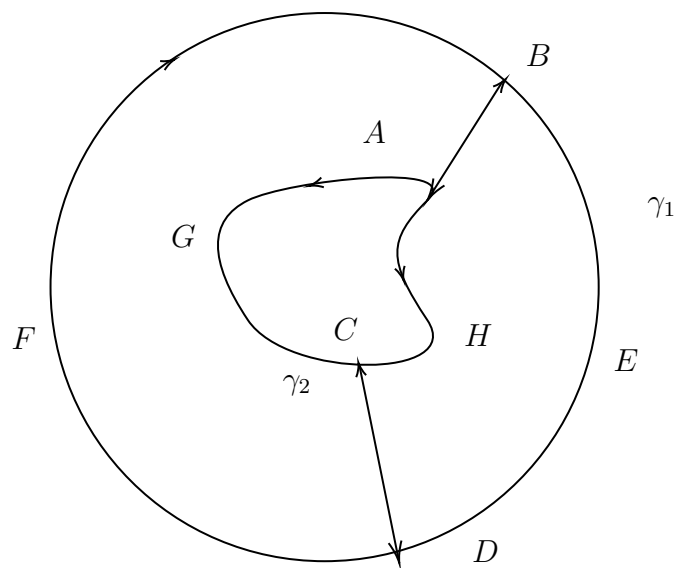
Let $f \in H(\Omega)$, $\Omega \subset \mathbb{C}$ is simply connected and let $\alpha, \beta \in \Omega$.

Then the integral of f along any contour joining α and β is same. Let γ_1, γ_2 be two distinct contours joining α, β . Then, consider the path $\gamma = \gamma_1 + -(\gamma_2)$. Then, we have that

$$\int_{\gamma} f(z) dz = 0 \text{ (By Cauchy-Goursat theorem)}$$

Let γ_1 and γ_2 be two simple closed contours with same orientations such that $\{\gamma_2\} \subset Int(\gamma_1)$. If a function is holomorphic in the closed contour region bounded by γ_1 and γ_2 , then,

$$\int_{\gamma_1} f(z) dz = \int_{\gamma_2} f(z) dz.$$



Proposition 4.5 (Cauchy's Integral Formula). Let γ be a simple closed contour, and let $z \in \text{Int}(\gamma)$. If f is analytic on and inside γ , then,

$$f(z_0) = \frac{1}{2\pi i} \int_{\gamma} \frac{f(z)}{z - z_0} dz.$$

Proof. Without loss of generality, let γ be positively oriented. Since f is continuous at z_0 , $\forall \epsilon > 0, \exists \delta > 0$ such that,

$$|z - z_0| < \delta \implies |f(z) - f(z_0)| < \epsilon.$$

Set $\gamma_1 := |z - z_0| = r$, where $0 < r < \delta$, (Simple Circle, positively oriented)

The function $\frac{f(z)}{z - z_0}$ is analytic in the closed annular region bounded by γ and γ_1 . Then, by the previous lemma, we have,

$$\begin{aligned} \int_{\gamma} \frac{f(z)}{z - z_0} dz &= \\ \int_{\gamma_1} \frac{f(z)}{z - z_0} dz & \end{aligned}$$

Now, we can write the corresponding integral as follows:

$$\int_{\gamma_1} \frac{f(z)}{z - z_0} dz = \int_{\gamma_1} \frac{f(z) - f(z_0)}{z - z_0} dz + \int_{\gamma_1} \frac{f(z_0)}{z - z_0} dz$$

Now,

$$\left| \int_{\gamma_1} \frac{f(z) - f(z_0)}{z - z_0} dz \right| \leq \frac{\epsilon}{r} (2\pi r)$$

Hence the first term vanishes as $\epsilon > 0$

Now the second term is:

$$\begin{aligned} \int_{\gamma_1} \frac{f(z_0)}{z - z_0} dz &= f(z_0) \int_{\gamma_1} \frac{1}{z - z_0} dz \\ &= f(z_0) 2\pi i \end{aligned}$$

Hence, we have that

$$\begin{aligned} \frac{1}{2\pi i} \int_{\gamma} f(z) dz &= \int_{\gamma_1} f(z) dz \\ &= \frac{f(z_0)}{2\pi i} 2\pi i = f(z_0) \end{aligned}$$

□

Proposition 4.6 (Cauchy's Integral Formula for derivatives). Let γ be a simple closed contour and let $z_0 \in \text{Int}(\gamma)$. If f is holomorphic on and inside γ , then f is infinitely differentiable at any point in $\text{Int}(\gamma)$ and

$$f^{(n)}(z_0) = \frac{n!}{2\pi i} \int_{\gamma} \frac{f(z)}{(z - z_0)^{n+1}} dz$$

Proof. For $n = 0$, the conclusion is true (by Cauchy's Integral formula). Suppose it holds for $k = n - 1$. Then,

$$\begin{aligned}
f^{(n-1)}(z_0) &= \frac{(n-1)!}{2\pi i} \int_{\gamma} \frac{f(z)}{(z-z_0)^n} dz \\
\lim_{h \rightarrow 0} \frac{f^{(n-1)}(z_0+h) - f^{(n-1)}(z_0)}{h} &= \lim_{h \rightarrow 0} \frac{(n-1)!}{2\pi i} \int_{\gamma} f(z) \cdot \frac{1}{h} \left[\frac{1}{(z-z_0-h)^n} - \frac{1}{(z-z_0)^n} \right] dz \\
\lim_{h \rightarrow 0} \frac{(n-1)!}{2\pi i} \int_{\gamma} \frac{f(z)}{(z-z_0-h)(z-z_0)} [A^{n-1} + A^{n-2}B + \dots + B^{n-1}] &\text{ (where)}
\end{aligned}$$

(to complete, refer to corollary 4.2 of stein-shakarchi for proof) \square

Proposition 4.7 (Cauchy's estimate). Let f be analytic on and inside a simple circle $\gamma : |z - z_0| = r$ and let $|f(z)| \leq M \ \forall z \in \{\gamma\}$. Then,

$$|f^{(n)}(z_0)| \leq \frac{n! M}{r^n}$$

Proof.

$$\begin{aligned}
|f^{(n)}(z_0)| &\leq \frac{n!}{2\pi} \int_{\gamma} \left| \frac{f(z)}{(z-z_0)^n} \right| |dz| \\
&= \frac{n!}{2\pi} \cdot \frac{M}{r^n} \cdot 2\pi r = \frac{n! M}{r^n}
\end{aligned}$$

(to complete, refer to corollary 4.3 of stein-shakarchi for proof) \square

Theorem 4.8 (Liouville's theorem). A function which is entire and bounded is a constant function.

Proof. Let f be an entire function with $|f(z)| \leq M \ \forall z \in \mathbb{C}$
 $|f'(z_0)| \leq \frac{M}{R} < \epsilon$, for given $\epsilon > 0$ when R is sufficiently large.
Therefore, $f'(z_0) = 0$ \square

Theorem 4.9. Let $\Omega \subseteq \mathbb{C}$ be a domain and let $f \in H(\Omega)$. If D is a disk centered at $z_0 \in \Omega$ such that $\bar{D} \subseteq \Omega$, then f has a power series

$$f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n, \quad \forall z \in D$$

where $a_n = \frac{f^{(n)}(z_0)}{n!}, \quad \forall n = 0, 1, 2, \dots$

Proof. Fix $z \in D$

$$f(z) = \frac{1}{2\pi i} \int_{\gamma} \frac{f(w)}{w - z} dw \quad \gamma = \partial D$$

$$\frac{1}{w - z} = \frac{1}{(w - z_0) - (z - z_0)} = \frac{1}{w - z_0} \cdot \frac{1}{1 - \frac{z - z_0}{w - z_0}}$$

$\exists \in (0, 1)$ such that

$$\left| \frac{z - z_0}{w - z_0} \right| < r < 1$$

(Refer to Theorem 4.4 of Stein-Shakarchi)

□

Questions:

1. Prove that every non-constant polynomial with complex coefficients has a root in \mathbb{C}
(A continuous function is bounded inside a disk)
2. Every monic polynomial $p(z)$ with degree $n (\geq 1)$ has precisely n roots in \mathbb{C} . If the roots are $z_1, z_2, \dots, z_n \in \mathbb{C}$, then $p(z) = (z - z_1) \dots (z - z_n)$.

Chapter 5

NotAssigned

Morera's theorem:

Suppose f is continuous complex-valued function on a domain $\Omega \subseteq \mathbb{C}$ such that $\int_T f(z)dz = 0$ for all triangles $T \subseteq \Omega$

Then, $f \in H(\Omega)$

Proof: Let $D \subseteq \Omega$ be any arbitrary disk. Then $\int_T f(z)dz = 0, \forall T \subseteq D$. Following the proof of Cauchy-Goursat Theorem for a disk, we have that, f has a primitive in D .

$$F'(z) = f(z), \forall z \in D$$

Thus $f \in H(D)$.

Since Ω is a union of such disks, we can conclude. **Theorem:** Let $\Omega \subseteq \mathbb{C}$ be a region and let $f_n \in H(\Omega), \forall n \in \mathbb{N}$. If f_n converges uniformly to f on every compact subset of Ω , then $f \in H(\Omega)$

Also, f'_n converges to f' uniformly on all compact subsets of Ω .

Proof: Let $D \subseteq \Omega$ be a disk such that $\bar{D} \subseteq \Omega$. Then,

$$\int_T f_n(z)dz = 0 \text{ for all triangle } T \subseteq D \text{ (by Cauchy Goursat theorem)}$$

Since $f_n \rightarrow f$ uniformly,

$$\lim_{n \rightarrow \infty} \int_T f_n(z)dz = \int_T \lim_{n \rightarrow \infty} f_n(z)dz = \int_T f(z)dz$$

$$\Rightarrow \int_T f(z)dz = 0$$

$\Rightarrow f \in H(D)$ (by Morera's theorem)

To show $f'_n \rightarrow f'$ uniformly, consider $g'_n = f'_n - f'$ and use Cauchy's theorem for g'_n .

The Identity Theorem: Let $\Omega \subseteq \mathbb{C}$ be a region and let $f \in H(\Omega)$. If ω_n is a sequence of distinct points on Ω such that $f(\omega_n) = 0, \forall n \in \mathbb{N}$ and if ω_n has a limit point in Ω , then $f = 0$ on Ω

Proof: Let $z_0 \in \Omega$ be a limit point of ω_n . Let $D \subseteq \Omega$ be a disk with centre at z_0 .

Since $f \in H(\Omega)$, f has a power series in D .

$$f = \sum_{n=0}^{\infty} a_n(z - z_0)^n$$

$f(z_0) = a_0 = 0$ (by the continuity of f , $\omega_n \rightarrow z_0$ and $f(\omega_n) = 0$)

$$f(z) = \sum_{n=1}^{\infty} a_n(z - z_0)^n$$

Let $f \neq 0$ on D .

Then $\exists n_0 \in \mathbb{N}$ such that $a_{n_0} \neq 0$

Let $m \in \mathbb{N}$ be the least positive integer such that $a_m \neq 0$. Then,

$$f(z) = a_m(z - z_0)^m \left[1 + \frac{a_{m+1}}{a_m}(z - z_0) + \dots \right] = a_m(z - z_0)^m [1 + g(z - z_0)] \text{ (where } g(z - z_0) \text{ goes to 0 as } z \rightarrow z_0)$$

Since ω_n is a sequence of distinct points, $\exists k \in \mathbb{N}$ such that $|g(\omega_k - z_0)| < 1$ and $\omega_k \neq z_0$

Therefore, $g(\omega_k - z_0) \neq -1$

$$\text{Now, } f(\omega_k) = a_m(\omega_k - z_0)^m [1 + g(\omega_k - z_0)]$$

$\Rightarrow LHS = 0$ and $RHS \neq 0$, contradiction.

We conclude $f = 0$ on D .

Let $Z(f) = \{z \in \Omega : f(z) = 0\} \subseteq \Omega$

Let G be the interior of $Z(f)$.

Then, $G \neq \emptyset$ as $D \subseteq G$. We will show G is closed.

Let y_0 be a limit point of G . Then there is a sequence of distinct points $\{y_n\} \subseteq G$ such that $\lim_{n \rightarrow \infty} y_n = y_0$

$$\{y_n\} \subseteq G \subseteq Z(f) \Rightarrow y_0 \in Z(f) \subseteq \Omega$$

Since Ω is open, $y_0 \in \Omega$ is an interior point of Ω and thus \exists disk $D(y_0; r) \subseteq \Omega$.

Then there is a subsequence $\{y_{n_k}\}$ of $\{y_n\}$ such that $\{y_{n_k}\} \subseteq D(y_0; r)$ and $y_{n_k} \rightarrow y_0$.

Since $f(y_{n_k}) = 0$, $\forall n_k$ by the previous part $f = 0$ on $D(y_0; r)$

Then, $D(y_0; r) \subseteq G$ and thus y_0 is an interior point of G . So $y_0 \in G$ and G is closed.

$G \subseteq \Omega$ (both open and closed)

$$G = \Omega = Z(f) \Rightarrow f = 0 \text{ on } \Omega$$

Corollary: Let f and g belong to $H(\Omega)$, Ω is a domain and let $f(z) = g(z)$, $\forall z \in \{\omega_n\} \subseteq \Omega$, where $\{\omega_n\}$ is a sequence of distinct points having a limit point in Ω .

Then, $f = g$ on Ω

Theorem: Let Ω be a domain and let $f \in H(\Omega)$ not be identically zero. Then corresponding to every zero α of f , there is a unique positive integer m and a unique $g \in H(\Omega)$ such that

$$f(z) = (z - \alpha)^m g(z), \text{ where } g(z) \neq 0 \text{ in a neighbourhood of } \alpha.$$

Proof: Since $f \neq 0$ on Ω , there is a disk D centred at α such that $D \subseteq \Omega$ and

$$f(z_0) \neq 0, \forall z \in D \setminus \{\alpha\}$$

$$f(z) = \sum_{n=1}^{\infty} a_n(z - z_0)^n, \quad z \in D \quad (a_0 = f(\alpha) = 0)$$

Since $f \neq 0$ on D , there is a positive integer m such that $a_m \neq 0$ and $a_0 = a_1 = \dots = a_{m-1} = 0$

$$\text{Then, } f(z) = (z - \alpha)^m [a_m + a_{m+1}(z - \alpha) + \dots]$$

Let $g(z) = a_m + a_{m+1}(z - \alpha) + \dots$ ($z \in D$)

$g \in H(D)$ Let us define g on Ω by: $g(z) = \frac{f(z)}{(z-\alpha)^m}$ (for $z \neq \alpha$)

$g(z) = a_m$ (for $z = \alpha$)

We can conclude $g \in H(\Omega)$

Let $f(z) = (z - \alpha)^m g(z) = (z - \alpha)^p h(z)$

If $p > m$, then $g(z) = (z - \alpha)^{p-m} h(z)$ At α , $LHS = 0$ and $RHS \neq 0$

We can conclude uniqueness (complete proof)

Lemma: Let E be the annular region determined by two closed contours γ_1 and γ_2 with $\gamma_2 \subseteq \text{Int}(\gamma_1)$. If f is analytic on \bar{E} , then for any point $z_0 \in E$:

$f(z_0) = \frac{1}{2\pi i} \int_{\gamma_1} \frac{f(z)}{z - z_0} dz - \frac{1}{2\pi i} \int_{\gamma_2} \frac{f(z)}{z - z_0} dz$ (γ_1 and γ_2 have positive orientation)

Theorem(Laurent): Let f be analytic on the closure of an annular region $E = \{z \in \mathbb{C} : r < |z - z_0| < R\}$. Then,

$$f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n + \sum_{n=1}^{\infty} b_n (z - z_0)^{-n}$$

where, $a_n = \frac{1}{2\pi i} \int_{\gamma} \frac{f(z)}{(z - z_0)^{n+1}} dz$ and $b_n = \frac{1}{2\pi i} \int_{\gamma} \frac{f(z)}{(z - z_0)^{-n+1}} dz$ ($\forall n$)

Here, $\gamma : |z - z_0| = \rho$, $r \leq \rho R$

Proof: Let $\alpha \in E$. Then by previous lemma,

$$\begin{aligned} f(\alpha) &= \frac{1}{2\pi i} \int_{\gamma_1} \frac{f(z)}{z - \alpha} dz - \frac{1}{2\pi i} \int_{\gamma_2} \frac{f(z)}{z - \alpha} dz \\ \frac{1}{2\pi i} \int_{\gamma_1} \frac{f(z)}{z - \alpha} dz &= \frac{1}{2\pi i} \int_{\gamma_1} \frac{f(z)}{(z - z_0) - (\alpha - z_0)} dz \\ &= \frac{1}{2\pi i} \int_{\gamma_1} \frac{f(z)}{(z - z_0) \left[1 - \frac{\alpha - z_0}{z - z_0}\right]} dz \\ &= \frac{1}{2\pi i} \int_{\gamma_1} \frac{f(z)}{(z - z_0) \left(1 - \frac{1}{1-t}\right)} dz \quad (t = \frac{\alpha - z_0}{z - z_0}) \\ &= \frac{1}{2\pi i} \int_{\gamma_1} \frac{f(z)}{z - z_0} (1 + t + t^2 \dots) dz \\ &= \sum_{n=0}^{\infty} \frac{1}{2\pi i} \int_{\gamma_1} \frac{f(z)}{z - z_0} t^n dz \\ &= \sum_{n=0}^{\infty} \frac{1}{2\pi i} \int_{\gamma_1} \frac{f(z)(\alpha - z_0)^n}{(z - z_0)^{n+1}} dz \\ &= \sum_{n=0}^{\infty} a_n (\alpha - z_0)^n \end{aligned}$$

Singularity: A point $z_0 \in \mathbb{C}$ is called a point of singularity of a function f if f is not analytic at z_0 .

Singularity can either be *isolated* or *non-isolated*. An *isolated* singularity can either be *removable* or *non-removable*.

Definitions: A singularity $z_0 \in \mathbb{C}$ is said to be isolated singularity of f if there exists a neighbourhood $N(z_0)$ of z_0 such that f is analytic on $N(z_0) \setminus \{z_0\}$

A singularity which is not isolated is called a non-isolated singularity.

Definition 5.1 (Removable and non-removable). (i) A function f has a removable singularity at z_0 if z_0 is an isolated singularity of f and f can be redefined at z_0 so that f becomes analytic at z_0 i.e if

$\lim_{z \rightarrow z_0} f(z) = l \in \mathbb{C}$ (ii) If f_1 and f_2 are analytic at z_0 with $f_1(z_0) \neq 0$ and z_0 is a zero of order m then $f = \frac{f_1}{f_2}$ is said to have a *pole* of order m at z_0 . A pole of order 1 is called a *simple* pole.

(iii) An isolated singularity which is neither removable nor a pole is called a *essential* singularity.

Examples: (i) Consider the function $f(z) = \frac{1-\cos(z)}{z^2}$. At $z = 0$, the function doesn't have a pole (since the numerator vanishes) but the point is a isolated removable singularity (Why?)

(ii) $f(z) = e^{\frac{1}{z}}$, $z = 0$ is an essential singularity. (Why?)

Theorem: Let $z_0 \in \mathbb{C}$ be an isolated singularity of f . Then z_0 is a removable singularity iff $\lim_{z \rightarrow z_0} (z - z_0)f(z) = 0$

Proof: Forward direction is trivial.

For the converse, let $\lim_{z \rightarrow z_0} (z - z_0)f(z) = 0$.

We show that, $\lim_{z \rightarrow z_0} f(z)$ exists.

f is analytic in a deleted neighbourhood $N(z_0) \setminus \{z_0\}$

Define g on $N(z_0)$ by:

$g(z) = (z - z_0)f(z)$ if $z \neq z_0$ otherwise $g(z) = 0$

g is analytic in $N(z_0) \setminus \{z_0\}$. Since f is analytic in $N(z_0) \setminus \{z_0\}$.

Also, $\lim_{z \rightarrow z_0} g(z) = 0$ (exists)

Therefore, $g \in H(N(z_0))$

Since z_0 is a zero of g , there is a unique $m \in \mathbb{N}$ and a unique $\phi \in H(N(z_0))$ such that

$g(z) = (z - z_0)^m \phi(z)$ ($\phi(z) \neq 0$ in $N(z_0)$)

$\lim_{z \rightarrow z_0} f(z) = \lim_{z \rightarrow z_0} \frac{g(z)}{z - z_0} = \lim_{z \rightarrow z_0} \frac{(z - z_0)^m \phi(z)}{(z - z_0)} = \lim_{z \rightarrow z_0} (z - z_0)^{m-1} \phi(z)$

Theorem: Let z_0 be an isolated singularity of f and let

$f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n + \sum_{n=1}^{\infty} b_n (z - z_0)^{-n}$

Then z_0 is a removable singularity iff $b_n = 0$ ($\forall n \in \mathbb{N}$) Proof: z_0 is a removable singularity of f

$$\Leftrightarrow \lim_{z \rightarrow z_0} (z - z_0)f(z) = 0$$

$$\Leftrightarrow$$